

Tradeweb Government Bond Report - November 2016

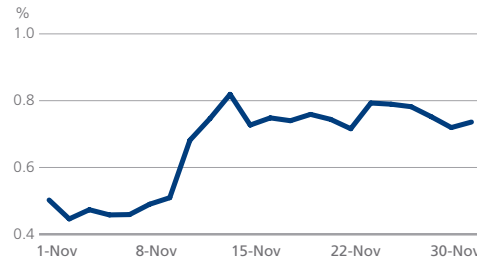
EUROPE

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Austria	0.53	18.95	26.75	0.32	0.63	0.04	30/06/16	2.26	27/12/13
Belgium	0.61	22.25	35.15	0.38	0.75	0.09	28/09/16	2.56	09/01/14
Denmark	0.36	10.80	9.70	0.21	0.41	-0.06	28/09/16	1.99	27/12/13
Finland	0.43	13.30	16.30	0.28	0.55	-0.02	27/09/16	2.27	26/12/13
France	0.74	27.25	47.30	0.45	0.82	0.09	28/09/16	2.44	22/01/14
Germany	0.26	7.35		0.13	0.34	-0.18	08/07/16	1.95	27/12/13
Greece	6.49	-197.40	623.00	6.49	8.24	5.51	05/09/14	18.74	08/07/15
Ireland	0.86	22.60	59.85	0.63	1.01	0.32	28/09/16	3.55	06/12/13
Italy	1.97	36.30	170.60	1.60	2.14	1.05	12/08/16	4.25	05/12/13
Netherlands	0.42	14.75	15.60	0.25	0.52	-0.04	28/09/16	2.50	26/12/13
Portugal	3.67	34.10	340.85	3.21	3.83	1.54	16/03/15	6.02	12/12/13
Spain	1.53	32.45	127.15	1.21	1.60	0.88	30/09/16	4.26	05/12/13
Sweden	0.52	27.10	25.70	0.24	0.53	0.04	12/08/16	2.52	30/12/13
United Kingdom	1.41	16.95	114.25	1.13	1.47	0.52	12/08/16	3.07	27/12/13

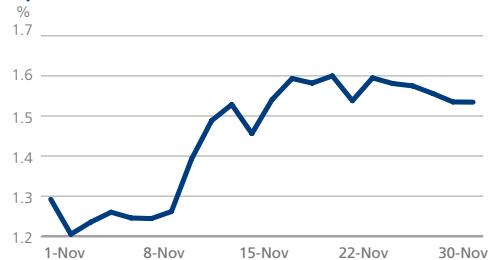
Germany Ten-Year Mid Yield



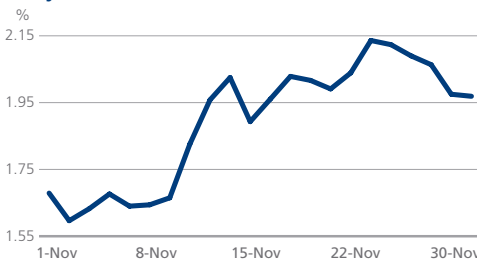
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



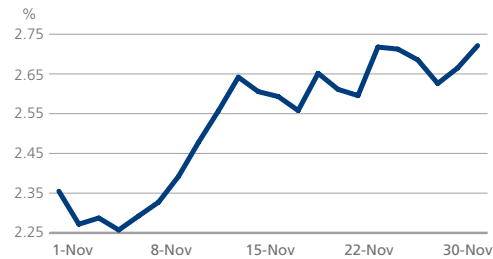
Italy Ten-Year Mid Yield



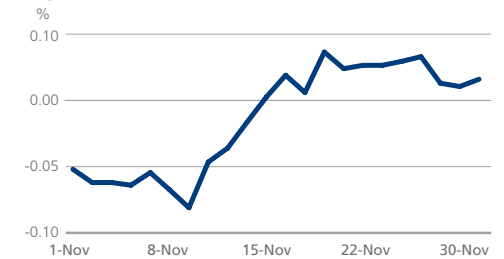
ASIA PACIFIC

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Australia	2.72	43.08	245.83	2.26	2.72	1.83	30/08/16	4.32	09/01/14
Japan	0.02	6.90	-24.70	-0.08	0.04	-0.30	27/07/16	0.73	03/01/14

Australia Ten-Year Mid Yield



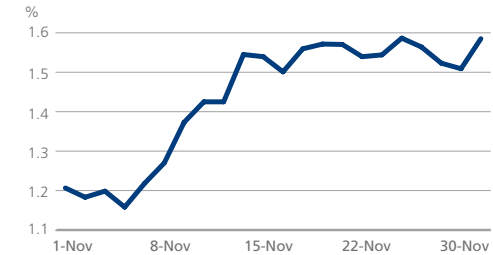
Japan Ten-Year Mid Yield



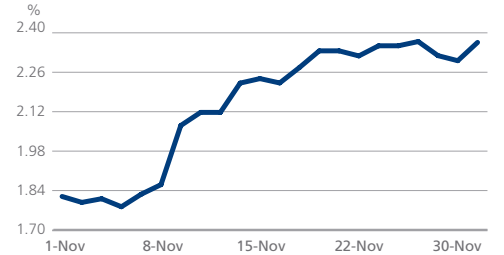
AMERICAS

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Canada	1.59	38.85	132.20	1.16	1.59	0.95	29/09/16	2.78	27/12/13
United States	2.37	53.25	210.30	1.78	2.37	1.36	08/07/16	3.01	01/01/14

Canada Ten-Year Mid Yield



US Ten-Year Mid Yield



ABOUT DATA POINTS

This monthly report aggregates ten-year benchmark government bond data. All yields cited are mid-yields. Source: Tradeweb, 1 December 2016

FIND OUT MORE

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